ABSTRACT

A method of calculating a formula on a collection of series of data values, the method comprising the steps of: (a) for each data value member of a first one of the collection, determining a window around a current data value member of data values required to calculate the formula; (b) utilising the window to determine the memory location of the stored location of corresponding data values in the calculation of the forumula when applied to other series of data values in the collection.